

Interim STS Notification Template files for private securitisations (Version 3; Last update:21/09/2021)

The templates included in this file have been updated following the publication of the COMMISSION DELEGATED REGULATION (EU) 2020/1226. Updates are highlighted in green. Pending the development of an ESMA IT register for hosting this information, the enclosed templates should be completed as part of the notification requirements to ESMA set out in Article 27 of the Securitisation Regulation (Regulation (EU) No 2017/2402).

Detailed instructions for submitting the interim STS notification template(s) to ESMA:

1. If you are providing an STS notification for a securitisation for a **private securitisation**, then you must follow all of the instructions below. NB: 'Private securitisations' are defined as those securitisations that are falling under the scope of Article 7(1)(c) of the Securitisation Regulation (where a prospectus has not been drawn up in compliance with Directive 2003/71/EC of the European Parliament and of the Council). Furthermore, 'public securitisations' are defined as those securitisations that are not falling under the scope of Article 7(1)(c) of the Securitisation Regulation (where a prospectus has not been drawn up in compliance with Directive 2003/71/EC of the European Parliament and of the Council). **Please note that failure to comply with these instructions may lead to either a rejection of the STS notification submission or delays in making it available on ESMA's website.**

2. Using the worksheets in the **public** securitisations STS notification template file (ANNEX_I, ANNEX_II, and/or ANNEX_III), select the appropriate template(s) to be completed, as per COMMISSION DELEGATED REGULATION (EU) 2020/1226. Additional columns have been provided for background information.

3. Complete the template(s) in a manner that complies with COMMISSION DELEGATED REGULATION (EU) 2020/1226.

For ease of reference (but without prejudice to the obligations under the technical standards), fields that must always be completed have been highlighted in blue.

For ease of reference (but without prejudice to the obligations under the technical standards), conditional fields (i.e. those that must sometimes be completed depending on the type of instrument) have been highlighted in beige.

4. Follow steps 2 and 3 again using the worksheets in the **private** securitisations STS notification template file. This file contains limited information that will be published on ESMA's website. For further details, please see paragraphs 30-36 of ESMA's final report on STS notifications, as well as recital (6) and Article 1(3) in its draft Regulatory Technical Standards.

5. Once the STS notification template(s) in each file have been completed, save both files, attach **both the public and private template files** in a single email, and send this email to STSnotifications@esma.europa.eu, in adherence with the following modalities:

- Please send only one email per securitisation containing both files. Where multiple STS notifications are being submitted (e.g. for two or more securitisations), please send one email per securitisation. For example, where a notification is being made for an ABCP securitisation that requires notification of both the transaction and programme compliance with the STS criteria, then Annex I should be deleted and Annexes II and III should be completed. This should be performed for both the public securitisations STS notification file and the private securitisations STS notification file, and the two saved files should be submitted in one email.
- After sending your first communication to ESMA, your firm must consistently use the same email address to send any further STS notification files to ESMA. Failure to do so may lead to ESMA being unable to recognise your email address and the STS notification files being rejected.
- Where a notification is being made for a non-ABCP securitisation, then Annex I should be completed and Annexes II and III deleted for both the public securitisations STS notification file and the private securitisations STS notification file, and these two completed files should be saved and sent in one email.
- Where a notification is made for an ABCP Programme only, then Annexes I and II should be deleted and Annex III should be completed for both the public securitisations STS notification file and the private securitisations STS notification file, and these two completed files should be saved and sent in an email to ESMA.
- If you are providing an updated STS notification file, then you are invited to indicate what has changed since the previous STS notification file, in the body of the email.

6. The email subject line must be written in the following manner: [SECU]: LEI - UNIQUE_IDENTIFIER - STATUS where:

- LEI is the legal entity identifier of the report submitting entity and must match fields (STSS2, STSAT2, and/or STSAP2, as applicable),
- UNIQUE_IDENTIFIER is the securitisation identifier assigned by the reporting entity and must conform to the identifier set out in Article 11 of the disclosures technical standards (https://www.esma.europa.eu/sites/default/files/library/esma33-128-474_final_report_securitisation_disclosure_technical_standards.pdf), and
- STATUS is either "NEW", "UPDATE", or "CANCELLATION"

For example, a submission of a new STS notification for a public non-ABCP securitisation with a unique identifier of 5493000IBP32UQZ0KL24N201801 from a designated entity with LEI code 00987654321009876543, should have the following subject line in the email:

[SECU]_00987654321009876543_5493000IBP32UQZ0KL24N201801_NEW. An update to that STS notification for that same securitisation should be submitted using an email with the following subject line:

[SECU]_00987654321009876543_5493000IBP32UQZ0KL24N201801_UPDATE.

7. ESMA will then process the files and apply the validation rules set out in Annex 1 of the technical reporting instructions (https://www.esma.europa.eu/sites/default/files/library/esma33-128-585_sts_reporting_instructions.pdf).

8. In case of questions, please refer to Annex 2 in the technical reporting instructions and if this does not answer your question then please send an email to securitisation@esma.europa.eu. PLEASE DO NOT send any question emails to STSnotifications@esma.europa.eu (this address is reserved only for the processing of STS notifications).

FIELD NUMBER	BOX TO COMPLETE FOR STS NOTIFICATION	BACKGROUND INFORMATION: FIELD NAME	BACKGROUND INFORMATION: APPLICABLE EXPLANATION TYPE FOR THIS FIELD	BACKGROUND INFORMATION: FIELD FORMAT	BACKGROUND INFORMATION: ARTICLE OF REGULATION (EU) 2017/2402	BACKGROUND INFORMATION: FIELD DESCRIPTION
ST53		Notification identifier	N/A (General Information)	{ALPHANUM-100}	N/A	Where reporting an update, the unique reference number assigned by ESMA to the previously notified STS notification.
ST54	7437003V1LIWUOWBIR70N202001	Unique identifier	N/A (General Information)	{ALPHANUM-100}	N/A	The unique identifier assigned by the reporting entity in accordance with Article 14(1) of Delegated Regulation (EU) 2020/1224.
ST59	non-ABCP securitisation	Securitisation classification	N/A (General Information)	{LIST}	N/A	The type of securitisation: -non-ABCP securitisation; -ABCP transaction; -ABCP programme.
ST510	Auto loans/leases	Underlying exposures classification	N/A (General Information)	{LIST}	N/A	The type of underlying exposures including: 1) residential loans that are either secured by one or more mortgages on residential immovable property or that are fully guaranteed by an eligible protection provider among those referred to in Article 201(1) of Regulation (EU) No 575/2013 and qualifying for the credit quality step 2 or above as set out in Part Three, Title II, Chapter 2 of that Regulation; 2) commercial loans that are secured by one or more mortgages on commercial immovable property, including offices or other commercial premises; 3) credit facilities provided to individuals for personal, family or household consumption purposes; 4) credit facilities, including loans and leases, provided to any type of enterprise or corporation; 5) auto loans/leases; 6) credit card receivables; 7) trade receivables; 8) other underlying exposures that are considered by the originator or sponsor to constitute a distinct asset type on the basis of internal methodologies and parameters;
ST512	2020-10-28	Notification date	N/A (General Information)	{DATEFORMAT}	N/A	The date of notification to ESMA.